WE CLAIM:

1. A method for distributed data mining, comprising the steps of:

invoking agents by a mediator;

beginning attribute and value selection by a plurality of agents;

passing a best attribute and value pair from each of said plurality of agents to said mediator;

selecting a winning agent from said plurality of agents by said mediator;

notifying each of said plurality of agents of said winning agent;

initiating data splitting by said winning agent;

forwarding split data index information from said winning agent to said mediator;

generating and saving partial rules; and

outputting complete rules.

2. A method as claimed in claim 1, wherein said plurality of agents include non-winning agents, and further comprising the step of:

obtaining split data index information by said non-winning agents from said mediator.

3. A method as claimed in claim 1, wherein said split data index information is compressed.